

**RHIF Major Medical
Net Asset Value
As of the Month Ending
March 31, 2016**

Cash and Cash Equivalents

| | |
|--|----------------------|
| Short-term Fixed Income Pool | \$ 15,075,007.59 |
| ST Liquidity (<i>Internally Managed</i>) | - |
| Total Cash and Cash Equivalents | <u>15,075,007.59</u> |

Fixed Income Securities

| | |
|--|----------|
| Interim-term (<i>Internally Managed</i>) | - |
| Broad-term (<i>Internally Managed</i>) | - |
| Total fixed Income Securities | <u>-</u> |

Broad Domestic Equity

| | |
|-----------------------------|----------|
| SSgA Russell 3000 | - |
| Total Broad Domestic Equity | <u>-</u> |

Global Equity Ex-U.S.

| | |
|-------------------------------|----------|
| SSgA MSCI EAFE Index Pool | - |
| Lazard International Equities | - |
| Total Global Equity Ex-U.S. | <u>-</u> |

Receivables and Payables

| | |
|------------------------|-----------|
| Income Receivable | 13,515.27 |
| Income payable to/from | - |

Total Assets

\$ 15,088,522.86

RHIF Major Medical
Schedule of Investment Income (Loss) and Changes in Invested Assets
As of the Month Ending
March 31, 2016

| | <u>1-Month</u> | <u>Fiscal YTD</u> |
|---|--------------------------------|--------------------------------|
| Cash and Cash Equivalents | | |
| Short-term Fixed Income Pool | \$ 13,515.27 | \$ 49,373.39 |
| ST Liquidity (<i>Internally Managed</i>) | - | - |
| | <u>13,515.27</u> | <u>49,373.39</u> |
| Fixed Income Securities | | |
| Interim-term (Internally Managed) | - | - |
| Broad-term (Internally Managed) | - | - |
| | <u>-</u> | <u>-</u> |
| Broad Domestic Equity | | |
| SSgA Russell 3000 | - | - |
| | <u>-</u> | <u>-</u> |
| Global Equity Ex-U.S. | | |
| SSgA MSCI EAFE Index Pool | - | - |
| Lazard International Equities | - | - |
| | <u>-</u> | <u>-</u> |
| Total Investment Income (Loss) | \$ 13,515.27 | \$ 49,373.39 |
| Income Payable/Paid to/from | | |
| Total Invested Assets, Beginning of Period | 15,032,762.22 | 14,599,978.41 |
| Net Contribution (Withdrawal) | 42,245.37 | 439,171.06 |
| Total Assets | <u>\$ 15,088,522.86</u> | <u>\$ 15,088,522.86</u> |
| | - | - |

RHIF LTC Insurance
Net Asset Value
As of the Month Ending
March 31, 2016

Cash and Cash Equivalents

| | |
|--|---------------------|
| Short-term Fixed Income Pool | \$ 2,553,526.66 |
| ST Liquidity (<i>Internally Managed</i>) | - |
| Total Cash and Cash Equivalents | <u>2,553,526.66</u> |

Fixed Income Securities

| | |
|--|-----------------------|
| Interim-term (<i>Internally Managed</i>) | - |
| Broad-term (<i>Internally Managed</i>) | 247,488,964.08 |
| Total fixed Income Securities | <u>247,488,964.08</u> |

Broad Domestic Equity

| | |
|-----------------------------|-----------------------|
| SSgA Russell 3000 | 104,408,692.96 |
| Total Broad Domestic Equity | <u>104,408,692.96</u> |

Global Equity Ex-U.S.

| | |
|-------------------------------|----------------------|
| SSgA MSCI EAFE Index Pool | 34,993,099.36 |
| Lazard International Equities | 18,252,600.35 |
| Total Global Equity Ex-U.S. | <u>53,245,699.71</u> |

Receivables and Payables

| | |
|------------------------|----------|
| Income Receivable | 1,794.10 |
| Income payable to/from | - |

Total Assets

\$ 407,698,677.51

RHIF LTC Insurance
Schedule of Investment Income (Loss) and Changes in Invested Assets
As of the Month Ending
March 31, 2016

| | <u>1-Month</u> | <u>Fiscal YTD</u> |
|---|---------------------------------|---------------------------------|
| Cash and Cash Equivalents | | |
| Short-term Fixed Income Pool | \$ 1,794.10 | \$ 9,437.02 |
| ST Liquidity (<i>Internally Managed</i>) | - | - |
| | <u>1,794.10</u> | <u>9,437.02</u> |
| Fixed Income Securities | | |
| Interim-term (<i>Internally Managed</i>) | - | - |
| Broad-term (<i>Internally Managed</i>) | 2,351,971.28 | 9,566,626.15 |
| | <u>2,351,971.28</u> | <u>9,566,626.15</u> |
| Broad Domestic Equity | | |
| SSgA Russell 3000 | 6,798,385.16 | 592,788.96 |
| | <u>6,798,385.16</u> | <u>592,788.96</u> |
| Global Equity Ex-U.S. | | |
| SSgA MSCI EAFE Index Pool | 2,126,935.29 | (2,069,041.57) |
| Lazard International Equities | 1,130,310.89 | (1,196,767.38) |
| | <u>3,257,246.18</u> | <u>(3,265,808.95)</u> |
| Total Investment Income (Loss) | \$ 12,409,396.72 | \$ 6,903,043.18 |
| Income Payable/Paid to/from | - | - |
| Total Invested Assets, Beginning of Period | 394,930,811.69 | 388,830,006.14 |
| Net Contribution (Withdrawal) | 358,469.10 | 11,965,628.19 |
| Total Assets | <u>\$ 407,698,677.51</u> | <u>\$ 407,698,677.51</u> |
| | - | - |